

Uniform Convergence of a Sequence of Functions

Note 1

1bf1a79b9eba47cf852e1a9c7468c5f7

Let (f_n) be a sequence of function on a set A . We say (f_n) converges pointwise on A to a function f if for all $x \in A$

$$\left(f_n(x)\right)_{n \rightarrow \infty} \longrightarrow f(x).$$

}

Note 2

f11dc20a5619424cafc97ab1b4d64b5f

Let (f_n) be a sequence of function on a set A . If (f_n) converges pointwise on A to f , we write

$$(f_n \rightarrow f) \quad \text{or} \quad \lim_{n \rightarrow \infty} f_n = f.$$

Note 3

6f3f051b9e0741debd85037d47c4fd19

Let $f_n(x) = \frac{x^2 + nx}{n}$.

$$\lim_{n \rightarrow \infty} f_n(x) = x.$$

Note 4

3c7731c6b70a4c28972a5ea2e88a1e5f

Let $f_n(x) = x^n$, $f_n : [0, 1] \rightarrow \mathbb{R}$.

$$\lim_{n \rightarrow \infty} f_n(x) = \begin{cases} 0 & \text{for } 0 \leq x < 1, \\ 1 & \text{for } x = 1. \end{cases}$$

Note 5

7218c9c8b0f04d4887dc2345da75c6c6

Let (f_n) be a sequence of function on a set A . We say (f_n) converges uniformly on A to a function f if

$$\forall \epsilon > 0 \quad \exists N \in \mathbb{N} \quad \forall n \geq N \\ |f_n - f| < \epsilon.$$

}

Note 6

c80f9e6c9feb486fb69c66c740b4fa7b

Let (f_n) be a sequence of function on a set A . If (f_n) converges uniformly on A to f , we write

$$f_n \rightrightarrows f.$$

}}

Note 7

77ef924775b2453cb303b726f3081917

What is the key distinction between the definitions of pointwise and uniform convergences of a sequence of functions?

■ The dependence of N on x .

Note 8

42d2e1017eac4382878c195aa5a4c54d

What is the visual behind the uniform convergence of a sequence of functions?

■ Eventually every f_n is completely contained in the ϵ -strip.

Note 9

0c853e2f4ed04acf9dae0b00c1a751f3

Which is stronger, uniform or pointwise convergence?

■ Uniform convergence is stronger.

Note 10

ed7804cf8d4d48d5b0efb426d130fb52

Uniform convergence implies pointwise convergence.

Note 11

c9b4c187b4d54a78a9500289aa5899d0

Let (f_n) be a sequence of function on a set A .

$$(f_n \rightrightarrows f) \iff \sup_{n \rightarrow \infty} |f_n - f| \rightarrow 0.$$

(in terms of sup)

Note 12

1b59f18d7ccb47829cf7b7ea7576318c

Let (f_n) be a sequence of function on a set A . Then (f_n) converges uniformly on A if and only if

$$\forall \varepsilon > 0 \quad \exists N \in \mathbf{N} \quad \forall m, n \geq N \\ |f_n - f_m| < \varepsilon.$$

Note 13

2b9e4671775a43e9aa4a6b4d581b1658

Let (f_n) be a sequence of function on a set A . Then $f_n \Rightarrow f$ if and only if

$$\forall \varepsilon > 0 \quad \exists N \in \mathbf{N} \quad \forall m, n \geq N \\ |f_n - f_m| < \varepsilon.$$

«[Cauchy Criterion]»

Note 14

3fa98b94397f4cc2b2d766dd41934f67

What is the key idea in the proof of necessity of the Cauchy Criterion for uniform convergence?

■ Follows immediately from the definition.

Note 15

f2d15c9af98f4b82956e48ed7df71fc9

What is the key idea in the proof of sufficiency of the Cauchy Criterion for uniform convergence?

■ Define a candidate for the limit and prove by definition.

Note 16

1525b27207e74da186a95d7656e895da

In the proof of sufficiency of the Cauchy Criterion for uniform convergence, how do you define a candidate for the limit?

■ Use the pointwise limit.

Note 17

0177dd65112f46c799884e104b39ef76

In the proof of sufficiency of the Cauchy Criterion for uniform convergence, how do we know the pointwise limit exists?

■ Due to the Cauchy Criterion for sequences.

Note 18

a1ccae80d31b4f38a4fc876e1ffe4ae7

In the proof of sufficiency of the Cauchy Criterion for uniform convergence, we have $f_n \rightarrow f$. How do you show that $f_n \rightrightarrows f$?

■ Take the limit of the inequality from the Cauchy Criterion.

Note 19

baab958475694fc08316e2031a57fa58

Let $f_n \rightarrow f$ on a set A and $c \in A$. If $\{\{c\}:: \text{the convergence is uniform}\}$ and $\{\{c\}:: \text{all } f_n \text{ are continuous at } c,\}$ then $\{\{c\}:: f \text{ is continuous at } c,\}$

Note 20

a026cf3ddb2f4d5b9a94b36b2bc20ef9

Let $f_n \rightarrow f$ on a set A and $c \in A$. If the convergence is uniform and all f_n are continuous at c , then f is continuous at c .

« $\{\{c\}:: \text{Continuous Limit Theorem}\}$ »

Note 21

5fd08fca82504ff0af82d320da351ff7

What is the key idea in the proof of the Continuous Limit Theorem for a sequence of functions?

■ Triple triangle inequality after adding and subtracting f_N .

Note 22

06425162bee447479d3a4f5c71c9cf2a

Let $f_n \rightarrow f$ on a set A and $c \in A$. If $\{\{c\}:: \text{the convergence is uniform}\}$ and all f_n are continuous at c , then

$$\lim_{x \rightarrow c} \lim_{n \rightarrow \infty} f_n(x) = \{\{c\}:: \lim_{n \rightarrow \infty} \lim_{x \rightarrow c} f_n(x).\}$$

Note 23

05371b5a401f4756bc04fc154476e2c4

Let $f_n \rightarrow f$ on a set A . If each f_n is continuous, but f is discontinuous, then $\{\{c1:: \text{the convergence is not uniform.}\}$

Note 24

a5ee2f3836bd4545afde8c2d7ecda40e

Give an example of a sequence of functions $f_n \rightarrow f$ such that

- each f_n is continuous almost everywhere; and
- f is nowhere continuous.

■ Step-by-step construction of the Dirichlet's function.

Note 25

81c5e1a2081241d1973bb2cacde92627

Assume $f_n \rightarrow f$ on a set A and each f_n is uniformly continuous. If $\{\{c2:: f_n \rightrightarrows f,\}\}$ then $\{\{c1:: f \text{ is uniformly continuous.}\}\}$

Note 26

f819f1c60074468ba1e718298059ade4

Assume $f_n \rightarrow f$ on a set A and each f_n is bounded. If $\{\{c2:: f_n \rightrightarrows f,\}\}$ then $\{\{c1:: f \text{ is bounded.}\}\}$

Note 27

b1fded6e729d40ba99a9d087781866dd

Assume $f_n \rightarrow f$ on a set A and each f_n has a finite number of discontinuities. If $f_n \rightrightarrows f$, then $\{\{c1:: f \text{ has at most a countable number of discontinuities.}\}\}$

Note 28

a010908ba95d473ea734442288757314

Assume $f_n \rightrightarrows f$ on a set A and $c \in A$. If $\{\{c2:: f \text{ is discontinuous at } c,\}\}$ then $\{\{c1:: \text{all } f_n \text{ are eventually discontinuous at } c.\}\}$

Note 29

5ea0ebc56cc947d1bc6a5ed00cd1617b

Assume $f_n \rightrightarrows f$ on a set A and $c \in A$. If f is discontinuous at c , then all f_n are eventually discontinuous at c . What is the key idea in the proof?

■ By contradiction + choose a subsequence continuous at c .

Note 30

4c8d50b955be4fa0a3ba792c5699174f

Let f be $\{\{c2: \text{continuous}\}\}$ on all of \mathbf{R} . Then $f(x + \frac{1}{n})$ $\{\{c1: \text{converges to } f.\}\}$

Note 31

59f59d25a40a4e72afdd62a2dd24bd13

Let f be $\{\{c2: \text{uniformly continuous}\}\}$ on all of \mathbf{R} . Then $f(x + \frac{1}{n})$ $\{\{c1: \text{converges uniformly to } f.\}\}$

Note 32

4973de785b1848b3b54d17231e4b30ae

Which algebraic operations preserve uniform convergence?

■ Scalar multiplication, addition and taking absolute value.

Note 33

7631431e512c41e6ae5297fc6ceac974

Let (f_n) and (g_n) be uniformly convergent. Does $(f_n + g_n)$ necessarily converge uniformly?

■ Yes.

Note 34

27a9c677417c4e419898dac4e0ede000

Let (f_n) and (g_n) be uniformly convergent. Does $(f_n g_n)$ necessarily converge uniformly?

■ No.

Note 35

f40712aa05b84bfa9a3b039deb85d93c

Give an example of two sequences of functions that converge uniformly, but whose product only converges pointwise.

■ x and $\frac{1}{n}$ on all of \mathbf{R} .

Note 36

fec44b8a25b24523a0bb9d452feb5b7d

Give a “more visual” example showing that uniform convergence is not always preserved under multiplication.

■ x^2 and $\frac{(\sin x)^n}{n}$.

Note 37

6076795b810c44ce93275f5095e37919

Let (f_n) and (g_n) be uniformly convergent. If both sequences are uniformly bounded, then $(f_n g_n)$ converge uniformly.

Note 38

287b3fa1a8654b3ea17d85983cd0a1b6

What does it mean for a sequence of functions to be equicontinuous at a point x_0 ?

■ Each function is continuous and the choice of δ does not depend on n .

Note 39

a120dfea7c904a76b292d5278c718177

A sequence of functions (f_n) is called equicontinuous at x_0 if for every $\epsilon > 0$ there exists a $\delta > 0$ such that

$$|f_n(x_0) - f_n(x)| < \epsilon$$

for all n and $|x - x_0| < \delta$.

Note 40

9e1ef57494fd424a90d01b53c1c23050

On which values does δ depend on, in the definition of equicontinuity?

■ It depends on x_0 and ϵ .

Note 41

c5e7293b7e3245128d647bfc4ca9283

What does it mean for a sequence of functions to be uniformly equicontinuous?

Each function is uniformly continuous at the choice of δ does not depend on n .

Note 42

bb6f4b23faf54f14a29d04af37be13a8

A sequence of functions (f_n) is called uniformly equicontinuous if for every $\epsilon > 0$ there exists a $\delta > 0$ such that

$$|f_n(x) - f_n(y)| < \epsilon$$

for all n and $|x - y| < \delta$.

Note 43

1f51dd7e76ed444cb95bde2a2c044a02

On which values does δ depend on, in the definition of uniform equicontinuity?

Only on ϵ .

Note 44

70d84825904e4e139fe2b6c824e82756

The notions of equicontinuity and uniform equicontinuity are equivalent if the sequence of functions is defined on a closed interval.

Note 45

e9794e0d3b6c43e181f99d617af32f35

Give an example of a sequence of functions (f_n) such that

- each f_n is uniformly continuous; and
- (f_n) is **not** uniformly equicontinuous.

(x^n) on $[0, 1]$.

Note 46

0cca5cabed924ce2ab91ad05c5e171b7

What sequence is considered in the Arzela-Ascoli Theorem?

- A sequence of functions on a closed bounded interval.

Note 47

0ceccc5159c7b458397fd9a100a93efdb

When can we conclude something from the Arzela-Ascoli Theorem?

- When the sequence is uniformly bounded and equicontinuous.

Note 48

9836454b90334388b1aa56342b05e384

What is the conclusion of the Arzela-Ascoli Theorem?

- The sequence contains a uniformly convergent subsequence.

Uniform Convergence and Differentiation

Note 1

37f46dbb09f54423a835e842d402ee19

What sequence is considered in the Differentiable Limit Theorem?

■ A sequence of differentiable functions that converges point-wise on a closed interval.

Note 2

19574e41800e43678628e78581f801cc

When applying the Differentiable Limit Theorem, is it necessary for the limit to be differentiable?

■ No, this is one of the implications.

Note 3

5ef400e26d2541e589faa672492059bf

When do we conclude something from the Differentiable Limit Theorem?

■ When the derivatives converge uniformly.

Note 4

f7da48c586d2457baad72d900c07defd

What do we conclude from The Differentiable Limit Theorem?

■ The limit f is differentiable and $f' = \lim f'_n$.

Note 5

61acf9aecd834980a9dbaa77746b89e0

Let $f_n \rightarrow f$ on $[a, b]$ and each f_n is differentiable. What do we know about f if $f'_n \rightarrow g$?

■ Nothing special.

Note 6

63a1ccb4818a4cd281f9b4d9513500a0

Let $f_n \rightarrow f$ on $[a, b]$ and each f_n is differentiable. What do we know about f if $f'_n \rightrightarrows g$?

■ f is differentiable and $f' = g$.

Note 7

a720c08c553f46a0b0423c46f4c19a2e

What is the key idea in the proof of the Differentiable Limit Theorem?

■ Rewrite the limit's derivative by definition.

Note 8

31222913007d4ceda945e1a21642c876

In the proof of the Differentiable Limit Theorem, how do you find an upper bound for

$$\left| \frac{f(x+h) - f(x)}{h} - g(x) \right|?$$

■ Expand it using the triple triangle inequality involving f_N .

Note 9

d329aa3eedd346a69139a5a8b1d94ce7

In the proof of the Differentiable Limit Theorem, how do you choose N ?

■ By the Cauchy Criterion for $f'_n \Rightarrow g$.

Note 10

70bbcff5bceb49c7b0abb25a8ab9be35

In the proof of the Differentiable Limit Theorem, how do you find an upper bound for

$$|f'_N(x) - g(x)|?$$

■ Take the limit of the inequality from the Cauchy Criterion.

Note 11

ee6b7ee23d0a48a8a32afe978be50a7d

In the proof of the Differentiable Limit Theorem, how do you find an upper bound for

$$\left| \frac{f_N(x+h) - f_N(x)}{h} - f'_N(x) \right|?$$

■ Pick δ by the definition of differentiability of f_N .

Note 12

cdb10b03a9254c5abfe796106c1d3e9b

In the proof of the Differentiable Limit Theorem, how do you find an upper bound for

$$\left| \frac{f(x+h) - f(x)}{h} - \frac{f_N(x+h) - f_N(x)}{h} \right|?$$

■ The Mean Value Theorem for $f_N - f_m$ and make $m \rightarrow \infty$.

Note 13

b4b2753226ff4d839269bbf795c02301

Let (f_n) be a sequence of differentiable functions on $[a, b]$ and (f'_n) converge uniformly. If $\lim_{n \rightarrow \infty} f_n(x_0)$ exists for some x_0 , then (f_n) converges uniformly.

Note 14

8c542d7e30524e129805ce26973b0925

How can we weaken the hypothesis of the Differentiable Limit Theorem?

■ (f_n) converges at a single point.

Series of Functions

Note 1

b2a393ededc84241bb594417273dea7e

Let (f_n) be a sequence of functions on a set A . A functional series is a formal expression of the form

$$\sum_{n=1}^{\infty} f_n(x).$$

}}

Note 2

6291bcd4e0274102bfe4090eebac24ef

Let (f_n) be a sequence of functions on a set A . We say $\sum_n f_n(x)$ converges pointwise on A to a function $f(x)$ if the sequence of partial sums converges pointwise on A to f .

Note 3

084d4603478b4dc48c0d1837ff30dfd8

Let (f_n) be a sequence of functions on a set A . If $\sum_n f_n(x)$ converges pointwise to $f(x)$, we write

$$f(x) = \sum_n f_n(x).$$

}}

Note 4

2922cd6ac8ff42fab5bc630fa320169

Let (f_n) be a sequence of functions on a set A . We say $\sum f_n(x)$ converges uniformly on A to a function $f(x)$ if the sequence of partial sums converges uniformly on A to f .

Note 5

2b28ab51bc7f45ca934cc405e7de388f

Let $\sum_n f_n(x)$ be a functional series. A series

$$\sum_{n=k+1}^{\infty} f_n(x) \quad \text{for } k \in \mathbb{N},$$

is called a tail of $\sum_n f_n(x)$.

Note 6

d633b0c9c968402aba5285afb115d682

A series $\sum_n f_n(x)$ $\{\{c2::\text{converges pointwise}\} \{\{c3::\text{only if}\} \{\{c1::\text{its tail converges pointwise to 0.}\}\}$

(in terms of the tail)

Note 7

16325daa37b14ddebc3939e1d2ea063b

A series $\sum_n f_n(x)$ $\{\{c2::\text{converges uniformly}\} \{\{c3::\text{only if}\} \{\{c1::\text{its tail converges uniformly to 0.}\}\}$

(in terms of the tail)

Note 8

891381b2ecd44c2cb160d114479f0b20

A series $\sum_n f_n(x)$ $\{\{c2::\text{converges pointwise}\} \{\{c3::\text{only if}\} \{\{c1::f_n \rightarrow 0.\}\}\}$

Note 9

767a398cce7c40b781b0c39db5f9b9ac

A series $\sum_n f_n(x)$ $\{\{c2::\text{converges uniformly}\} \{\{c3::\text{only if}\} \{\{c1::f_n \Rightarrow 0.\}\}\}$

Note 10

c0a25e35d11c4560a26e2e463a31f725

What series is considered in the Term-by-term Continuity Theorem?

■ A series of continuous functions.

Note 11

55e76f7381cf476bb7c32155d099bf7c

When do we conclude something from the Term-by-term Continuity Theorem?

■ When the functional series converges uniformly.

Note 12

84af86f380cf48048b8e6b2c91e25d6c

What do we conclude from the Term-by-term Continuity Theorem when the series only converges pointwise?

■ Nothing.

Note 13

a2c89255016b4abebcc0733f8178fdef

What do we conclude from the Term-by-term Continuity Theorem?

■ The series' sum is continuous.

Note 14

9a06615f719646bb8e4bde3a605344f5

What series is considered in the Term-by-term Differentiability Theorem?

■ A series of differentiable functions that converges pointwise on a closed interval.

Note 15

fa6705a7ca6141ecb7056368500bbdb0

When do we conclude something from the Term-by-term Differentiability Theorem?

■ The derivatives' series converge uniformly.

Note 16

50a4a0c1c82c4129a14c9af763976811

What do we conclude from the Term-by-term Differentiability Theorem?

■ $\sum f_n$ is differentiable and $(\sum f_n)' = \sum f_n'$.

Note 17

296676411bf5475eacdde73dc1c2b008

What series is considered in the Weierstrass M-Test?

■ A series of bounded functions.

Note 18

5c393b177b724cf69790bafc0ff7b23

When do we conclude something from the Weierstrass M-Test?

- When the series of “absolute” bounds converges.

Note 19

f964f11937374d53be121d3893daecf6

Which bounds are considered in the Weierstrass M-Test?

- The sequence of the functions’ “absolute” upper bounds.

Note 20

c48d5e20f5d24ca58a0c3bd71ab7b256

What do we conclude from the Weierstrass M-Test?

- The functional series converges uniformly.

Note 21

2f9827fda17c4670b0d2bd4728303ae4

What is the key idea in the proof of the Weierstrass M-Test?

- It follows from the Cauchy Criterion.

Note 22

f0d47c16fb4f4ab888dbaa2d8d17ef7a

What is the second implication of the Weierstrass M-Test?

- The series converges absolutely.

Note 23

5803d1bfa65b4180921e6b1443015177

Why does the Weierstrass M-Test implies absolute convergence?

- Absolute values have the same upper bounds.

Power Series

Note 1

575572e782e64317ba8228d5791138da

What is a power series (intuitively)?

■ An infinite polynomial.

Note 2

3cd19400150446d68e6df4a87977e765

A power series is a series of the form

$$\sum_{n=1}^{\infty} a_n x^n.$$

}}

Note 3

59c245cadd1f4c7c84641a4a81a6cf9c

A power series is a generalisation of a polynomial.

Note 4

b9f30748736c4d1f92c345b4946d1e1a

From now on, we shall assume that any power series is centered at zero, unless otherwise agreed.

Note 5

034c6da627e9416d94fe7048441924c4

If $\sum a_n x^n$ converges at some point $x_0 \in \mathbf{R}$ then it converges absolutely for any x satisfying $|x| < |x_0|$.

Note 6

cf119f74fc394dc3a2d9d0c72dd70be5

What do we know about $\sum a_n x^n$ if it converges at some x_0 ?

■ It converges absolutely withing the open interval.

Note 7

fed41f842cd54bb1b712f694b52659f9

If $\sum a_n x^n$ converges at some point $x_0 \in \mathbf{R}$ then it converges absolutely for any x satisfying $|x| < |x_0|$. What is the key idea in the proof?

Make a geometric series by factoring out $\left|\frac{x}{x_0}\right|^n$.

Note 8

59b428fc86c24ff8aff670ff3a284435

If $\sum a_n x^n$ converges at some point $x_0 \in \mathbf{R}$ then it converges absolutely for any x satisfying $|x| < |x_0|$. In the proof, how do you turn $\sum |a_n x_0^n| \left|\frac{x}{x_0}\right|^n$ into a geometric series?

$(a_n x^n)$ is bounded + the Comparison Test.

Note 9

573b21be0d10467d913040dfe4d493bb

Which form may be taken by the set of points for which $\sum a_n x^n$ converges?

An interval centered around 0.

Note 10

ecdb3ab6a5bd4e23bcd67794066ab7c9

The set of points for which $\sum a_n x^n$ converges is always an interval centered around 0. What is the key idea in the proof?

Use the “Interior Convergence” theorem.

Note 11

21ae4818657c4e16b4ef4b2585bc3c18

How is the set of points for which $\sum a_n x^n$ converges called?

The interval of convergence.

Note 12

cc247e245b4d47ce8e408ff25ad39c6d

Every power series converges absolutely within the interior of its interval of convergence.)

Note 13

0fce527887bb4236b7813a76f877c418

Every power series converges absolutely within the interior of its interval of convergence. What is the key idea in the proof?

■ Follows from the “Interior Convergence” theorem.

Note 14

a11ccad617764a25a049ec310707b122

⌈⌈c2: The radius of convergence⌋⌋ of $\sum a_n x^n$ is ⌈⌈c1: the half length of its interval of convergence.⌋⌋

Note 15

e3918912ac244859ab2293dcbac39594

How does $\sum a_n x^n$ behave at the endpoints of its interval of convergence?

■ It depends.

Note 16

18c470fb2da44b60a1d569d93b89f643

What are the simplest methods for calculating the radius of convergence of a power series?

■ Using either the Root Test or the Ratio Test.

Note 17

b5c35bb7db58465a910f8283bf5f6196

How can you use the Root Test to calculate the radius of convergence of a power series?

■ Take the inverse of the coefficients’ roots’ limit.

Note 18

1badd0dc0e5c4500aa468131632c62b9

How can you use the Ratio Test to calculate the radius of convergence of a power series?

■ Take the inverse of the coefficients’ ratios’ limit.

Note 19

819016ab8f2c4bfc971839823a9fd8e0

Let R be the radius of convergence of $\sum a_n x^n$. Then

$$R = \llbracket \llbracket c1: \left(\limsup \sqrt[n]{|a_n|} \right)^{-1} . \rrbracket \rrbracket$$

«⌈⌈c2: Cauchy–Hadamard Theorem⌋⌋»

Note 20

197b7547ea3349ce827335925cf42930

In the Cauchy-Hadamard Theorem, what happens when

$$\limsup \sqrt[n]{|a_n|} = 0?$$

■ The radius is infinite.

Note 21

e998f9fea2924dc8b9884bfb954bfedd

In the Cauchy-Hadamard Theorem, what happens when

$$\limsup \sqrt[n]{|a_n|} = \infty?$$

■ The radius equals to 0.

Note 22

b32f1ebd412842729b113cf6836014e4

What is the key idea in the proof of the Cauchy-Hadamard Theorem?

■ The Root Test.

Note 23

9223bf629d1a492a892f77c69e4d1cad

What does it mean for a power series to be centered at $a \neq 0$?

■ It is expressed in terms of $(x - a)$.

Note 24

b41b3e3920ae4372a12438b11d262544

Let $\sum a_n(x - a)^n$ be a power series. Then $\{\{c2::the\ value\ a\}\}$ is called $\{\{c1::the\ center\ of\ the\ series.\}\}$

Note 25

36acf2e7094146dd8a30193845ea7928

Any power series centered at $a \neq 0$ may be turned into $\{\{c2::a\}$ series centered at 0 $\}$ by $\{\{c1::substituting\}$

$$\bar{x} = x - a.$$

}}

Note 26

872483e057f74ba7addfd543a41a8

If $\sum a_n x^n$ converges absolutely at a point x_0 , then it converges uniformly on $[-c, c]$, where $c = |x_0|$.

Note 27

8bfec12c2af34918aa416ea9071592ca

What do we know about $\sum a_n x^n$ if it converges absolutely at some x_0 ?

■ It converges uniformly on the closed interval.

Note 28

091856fb98e84114b9b21203616d0e36

If $\sum a_n x^n$ converges absolutely at a point x_0 , then it converges uniformly on $[-c, c]$, where $c = |x_0|$. What is the key idea in the proof?

■ The Weierstrass M-Test.

Note 29

ffe00dc944e34558ba9caec75dbcf5cc

If $\sum a_n x^n$ converges absolutely at a point x_0 , then it converges uniformly on $[-c, c]$, where $c = |x_0|$. What is used as the sequence of upper bounds in the proof?

■ The values at x_0 .

Note 30

f8f6226e01f74c2f99f8a59913c6b044

Let $\sum a_n x^n$ converge absolutely at a point x_0 . Then not only it converges uniformly at $[-c, c]$, where $c = |x_0|$, but also it converges absolutely at $[-c, c]$.

Note 31

23b23a23d1eb4887a5bb4f0edc237a7d

Let R be the radius of convergence of $\sum a_n x^n$. If $\sum a_n x^n$ converges absolutely at $x = R$, then it converges uniformly on $[-R, R]$.

Note 32

95017b4b22bf4a64a943cc3064449625

Let R be the radius of convergence of $\sum a_n x^n$. Then for any $r \in [0, R)$, the series $\sum a_n x^n$ converges uniformly on $[-r, r]$.

Note 33

57e2d62cb3ce40e48ee6290824fbafeb

Let R be the radius of convergence of $\sum a_n x^n$. Then for any $r \in [0, R)$, the series $\sum a_n x^n$ converges uniformly on $[-r, r]$. What is the key idea in the proof?

■ The series converges absolutely at $x = r$.

Note 34

6752618ba2a441c0925b861d87f54ec5

A family of functions is called uniformly bounded if all of the functions can be bounded by the same constant.

Note 35

6762cdc6398d434b8757d1770c21a186

How is the Abel's test modified for functional series?

■ The series converges uniformly and the monotone sequence is uniformly bounded.

Note 36

48bf5bd4803c4bbd914aae81b730ee5d

What do we conclude from the Abel's test when it is applied to functional series?

■ The product's series converges uniformly.

Note 37

4a5eae4d10b5402bb82a217882420fe1

What is the key idea in the proof of the Abel's test for functional series?

■ Identical to numerical series.

Note 38

8d72659c94aa40eaba69706c0a5d9b08

How is the Dirichlet's test modified for functional series?

- The partial sums are uniformly bounded and the monotone sequence converges uniformly (to 0).

Note 39

0b666eddc70b42f3bc716d6bfbac7683

What do we conclude from the Dirichlet's test when it is applied to functional series?

- The product's series converges uniformly.

Note 40

da9daf8da106446d9e2cb20b78b1df0c

What is the key idea in the proof of the Dirichlet's test for functional series?

- Identical to numerical series.

Note 41

6d76ab5f2fcd4fed9bcd7b3956adf74

What object is considered in the Abel's Theorem?

- Any power series.

Note 42

1ff48bc8962a4da0b548a6ac2ee95cd5

When do we conclude something from the Abel's Theorem?

- When the power series converges at an end-point of its interval of convergence.

Note 43

d2056277e2184080838572a8a28bf953

What do we conclude from the Abel's Theorem?

The power series converges uniformly at $[0, R]$ or $[-R, 0]$, respectively.

Note 44

d9f5a15d2a074638a3befb9b4ae99500

Why in the Abel's Theorem we only consider a half of the interval $[-R, R]$?

To keep our attention on a single end-point.

Note 45

cf9f508a5aca4e4b911bd777d82e2e69

Give an example of a power series that converges at $x = R$, but diverges at $x = -R$.

Alternating $\frac{x^n}{n}$.

Note 46

7f4749f737ab47a7874b1cfe9761d482

What is the key idea in the proof of the Abel's Theorem?

Factor out $\left(\frac{x}{R}\right)^n$ and apply the Abel's Test.

Note 47

261655c9501e48aa8c75ba9fa5bd13cb

When applying the Abel's Test in the proof of the Abel's Theorem, which sequence is the "sequentially" uniformly convergent one?

$(a_n R^n)$ view as a functional series.

Note 48

08cb33e043454d9eb9e1ad2e379b2228

When applying the Abel's Test in the proof of the Abel's Theorem, which sequence is the monotone, uniformly bounded one?

The factored $\left(\frac{x}{R}\right)^n$.

Note 49

1d25928aac204afd8878944bd82b08ed

How can the theorems related to the uniform convergence of a power series be summarised?

■ The converge is uniform on any compact set within its interval of convergence.

Note 50

815678a33a2347fcafec7a196cebc701

Any power series $\{c_n\}$ converges uniformly on any $\{c_n\}$ compact subset of its interval of convergence.

Note 51

63eed7cd06074230b34d1df61cbe8f5b

Any power series converges uniformly on any compact subset of its interval of convergence. What is the key idea in the proof?

■ The series converges uniformly on the closed interval, that wraps the compact subset.

Note 52

14710a3a80de483c8122e797da679c72

Let $\sum a_n x^n$ be a power series. What is the interval of convergence of

$$\sum n a_n x^{n-1} ?$$

■ An interval with the same radius.

Note 53

29c970bf736841719d13b9711ea4fb75

How does the differentiated power series behave at the end-points of the original interval of convergence?

■ It depends.

Note 54

a855331e13c74a9bb8d2ed157378136a

Give an example of a power series, that converges at one of end-points of its interval of convergence, but who's differentiated series diverges at the same very point.

■ The alternating $\frac{x^n}{n}$ at $x = 1$.

Note 55

d3327533574d4f658356b768d5e931dc

Let $\sum a_n x^n$ be a power series. Then $\sum n a_n x^{n-1}$ has the same radius of convergence. What is the key idea in the proof?

■ Use the Cauchy-Hadamard Theorem.

Note 56

0ceca97e50034485eadc1030687ebd4

Let (a_n) and (b_n) be sequences. Then

$$\limsup a_n b_n = \text{[it depends]}$$

Note 57

d54a087cff04470bb2a7e141f206b7a1

Let (a_n) and (b_n) be sequences. If $\lim a_n > 0$, then

$$\limsup a_n b_n = \lim a_n \cdot \limsup b_n$$

Note 58

8ed2ade8fae24fde9eedbbe63b8da6a

Let (a_n) and (b_n) be sequences. If $\lim a_n < 0$, then

$$\limsup a_n b_n = \lim a_n \cdot \liminf b_n$$

Note 59

d907711a2c0148c885d62302233039cf

Let (a_n) and (b_n) be sequences. If $\lim a_n > 0$, then

$$\limsup a_n b_n = \lim a_n \cdot \limsup b_n$$

What is the key idea in the proof?

■ Show that it is the largest subsequential limit.

Note 60

109e7bda00f849b59010ded779de8cd6

Let (a_n) and (b_n) be sequences. If $\lim a_n > 0$, then

$$\limsup a_n b_n = \lim a_n \cdot \limsup b_n.$$

In the proof, how do you apply the product rule to

$$\lim a_{k_j} b_{k_j} ?$$

■ Choose a convergent subsequence of (b_{k_j}) .

Note 61

408cb435462e45868a152c7eaf22cf60

Any power series is $\{\{c2::\text{continuous}\}\}$ on $\{\{c1::\text{its interval of convergence.}\}\}$

Note 62

750b19a7e31d4dfb84f1e450d92925ae

Any power series is continuous on its interval of convergence. What is the key idea in the proof?

■ Consider a compact subset, that contains a given point.

Note 63

6658d21f879a4693930642304e0a975c

Any power series is $\{\{c2::\text{infinitely differentiable}\}\}$ on $\{\{c1::\text{the interior of its interval of convergence.}\}\}$

Note 64

c6b5c255a9f94434a2b258c5379db034

Any power series is differentiable on the interior of its interval of convergence. What is the key idea in the proof?

■ Consider a compact subset, that contains a given point.

Note 65

21c8e2fa0e6e4ba2944f6926e9428b0b

How do you find the derivative of a power series?

■ Differentiate term-by-term.

Note 66

a2913d0326f04c109c3bf15f49aa239e

Is it possible for a power series to be differentiable at an end-point of its interval of convergence?

■ Yes.

Note 67

84c4cd40364d4c39af2f53c8cd3886bd

Give an example of a power series that is differentiable at an end-point of its interval of convergence.

■ Alternating $\frac{x^n}{n^2}$ at $x = 1$.

Note 68

c1da1dd7fa1a439f813932d1ff197f10

Let $\sum a_n x^n$ converge at an end-point $x_0 \neq 0$ of its interval of convergence. When is differentiable at this point?

■ Whenever the differentiated series converges at x_0 .

Note 69

5f268586b8f94f03bdcd24ccc44c984c

What is the interval of convergence of

$$x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} - \dots?$$

■ $(-1, 1]$.

Note 70

00d179b62ee64669a1c21d4ce1302819

For what values of x is

$$x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} - \dots$$

differentiable?

■ $-1 < x < 1.$

Note 71

8630c8226f464037a5fa5b0989071505

Give an example of a power series that converges conditionally at both $x = -1$ and $x = 1$.

■ $\frac{1}{n}x^n$ with the sign alternating every two terms.

Note 72

c392909466044067aa165dcb760bfa64

How do you find the antiderivative of a power series?

■ Antidifferentiate term-by-term.

Note 73

c37db23d6c9d4e238f6be62803b940ae

Let $\sum a_n x^n$ be a power series. On which set does

$$\sum \frac{a_n}{n+1} x^{n+1}$$

converge?

■ The original interval of convergence, perhaps including some extra end-points.

Note 74

1fbab8666cfe4c99a76c37833048a2fc

Let $\sum a_n x^n$ be a power series. What is the radius of convergence of

$$\sum \frac{a_n}{n+1} x^{n+1} ?$$

■ Same as the original.

Note 75

b3fa1fa7f12a448e89b81223dd868bf7

Let $\sum a_n x^n$ be a power series. How does

$$\sum \frac{a_n}{n+1} x^{n+1}$$

behave at the end-points of its interval of convergence?

■ It must converge if the original series does so.

Note 76

26f4c030950e4d3c85009bc6ced85569

Let $\sum a_n x^n$ be a power series. Then

$$\sum \frac{a_n}{n+1} x^{n+1}$$

converges at the original interval of convergence. What is the key idea in the proof?

■ The Abel's Test for numerical series.

Note 77

77211252be1f4def99a19cdec10f109d

On which set a power series is guaranteed to have an antiderivative?

■ The entire interval of convergence.

Note 78

bcde90c525294c3db8bcaaf6299e84fc

How do you find the value of

$$\sum \frac{n}{2^n} ?$$

■ It is almost the derivative of $\sum x^n$ at $x = \frac{1}{2}$.

Note 79

b5059ae5d9994c48a996c35e8510f9dc

$$1 + x + x^2 + x^3 + \cdots = \frac{1}{1-x}.$$

Note 80

7b06e0dcbf124495b1eb712e00b053bd

$$x + 2x^2 + 3x^3 + 4x^4 + \cdots = \frac{x}{(1-x)^2}.$$

Note 81

6ff3656419b34e41bfe8b0a4f65deac8

What two series are considered in the theorem about uniqueness of power series representations?

Two power series that are equal on a neighbourhood of their center.

Note 82

31ec7ac8c7f24b1db2ceb913c8a0bbfb

In which sense are power series representations unique (in the corresponding theorem)?

Any two that are equal must have the same coefficients.

Note 83

998be995286641e295809a60dce45d7f

Give an example of two power series such that $\sum a_n x^n = \sum b_n x^n$ around zero, but $a_n \neq b_n$ for some n .

This is impossible.

Note 84

68af15fb6c1f44198ab2ac1268165c0a

If two power series converge to the same function on a neighborhood of their center, they must have the same coefficients.

Note 85

1021fba1eac945cab927d72d99ca82f

If two power series converge to the same function on a neighborhood of their center, they must have the same coefficients. What is the key idea in the proof?

Consider their derivatives at 0.

Note 86

44d53e9cbf1b49e3b2ce3910c91ad0cd

Let $f(x) = \sum a_n x^n$ converge on $(-R, R)$. How many such power series satisfy $f'(x) = f(x)$ and $f(0) = 1$?

Only one.

Note 87

67db9a3dab9843f197d07e488b4e27c0

Let $f(x) = \sum a_n x^n$ converge on $(-R, R)$. If $f' = f$ and $f(0) = 1$ then

$$a_n = \frac{1}{n!}$$

Note 88

8f20edffa46d42369821b7fcbded533c

Let $f(x) = \sum a_n x^n$ converge on $(-R, R)$. If $f' = f$ and $f(0) = 1$ then $a_n = \frac{1}{n!}$. What is the key idea in the proof?

■ Use the uniqueness of power series representations.

Note 89

21136fe33d9e42959f29e35d7bf271f6

What is notably special about the series $f(x) = \sum \frac{1}{n!} x^n$?

■ $f' = f$.

Taylor Series

Note 1

0914695ea5d547e89e22d1d7ab5601c6

What is the power series representation of $\arctan(x)$?

■ $x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \dots$

Note 2

ac27df93ef7844dd92ff6795d7a234c3

How do you find the power series representation of $\arctan(x)$ (assuming no knowledge about its derivatives)?

■ Deduce from the power series expansion of $\frac{1}{1-x}$.

Note 3

785d121c13ad44fa886120397df7525d

How do you produce the power series representation of $\arctan(x)$ from the power series expansion of $\frac{1}{1-x}$?

■ Substitute $-x^2$ and take the antiderivative.

Note 4

39fae994dab84daa9432a0de86cf210a

What is the assumption of the Taylor's Formula?

■ A function has a valid power series representation.

Note 5

a0f51af429a6460aa52fb799c41d0f17

In the hypothesis of the Taylor's Formula, on which set must the power series representation be valid?

■ A nontrivial interval centered at zero.

Note 6

9146ee4f363a40dda0907c2520bbf327

What is the statement of the Taylor's Formula?

■ The n -th coefficient is $\frac{f^{(n)}(0)}{n!}$.

Note 7

c0172988148c43abab348375810bc483

What is the key idea in the proof of the Taylor's Formula?

■ Calculate the n -th derivatives of the power series.

Note 8

be1c0cd1dc67489292f987020b36a626

Let f be infinitely differentiable at a point a . Then the series

$$\sum \frac{f^{(n)}(a)}{n!} (x - a)^n$$

is called the Taylor series of f centered at a .

Note 9

4b80359f67c848879bb3267507874f83

For which functions is the Taylor series defined?

■ Infinitely differentiable at the center point.

Note 10

0cb2b10acf66420d8ae9921589cd0c6f

Let f be infinitely differentiable at a point a . Then the coefficients $\frac{f^{(n)}(a)}{n!}$ are called the Taylor coefficients.

Note 11

34c2ad6abed54d1e9c13f827f9b22afd

A Taylor series centered at zero is also called a Maclaurin series.

Note 12

5d307a1691c34348a72199f607ac5036

Under which condition does an infinitely differentiable function has a valid Taylor series representation?

■ The sequence of derivatives is uniformly bounded.

Note 13

6249d19d4a914f009f213ecd73e31b8b

In the sufficient condition of the validity of the Taylor series representation, on which set must the derivatives be uniformly bounded?

- The interior of the interval of convergence.

Note 14

9df76917e6de4ddea16d1c992f22e0eb

An infinitely differentiable function has a valid Taylor series representation, if its sequence of derivatives is uniformly bounded. What is the key idea in the proof?

- Follows from the Lagrange's Remainder Theorem.

Note 15

f5641a38607b4ef09fb94eb42636cd0c

Is there anything special about zero, when speaking of the Taylor series?

- Nothing but the notational simplicity.

Note 16

a559dfe7fa134c90ada27d41069f61ce

On which set of points is the Taylor series of f always guaranteed to converge to f ?

- Only at the center point.

Note 17

dbd63641408d44a783796f4d22f094fd

Give a counterexample against the validity of the Taylor series representation.

- $e^{-\frac{1}{x^2}}$ extended to be continuous at 0.

Note 18

0efd72deacc64762a35d64e0f4430920

What is notable about $e^{-\frac{1}{x^2}}$?

■ It is *extremely* flat at the origin.

Note 19

70ed29e038784ac188c2ee5466b96528

Why doesn't $e^{-\frac{1}{x}}$ work out as a counterexample against the validity of the Taylor series representation?

■ It tends to infinity as $x \rightarrow 0^-$.